



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 16/09/2008

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2008	\$ / R 2008/12/12			Currency Future	8.2802	8.3572	0.930	8.4400	8.2500	233,853
16/09/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	226.0000	257.0000	13.717	0	0	0
16/09/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	317.0000	279.0000	(11.987)	0	0	0
16/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	0.0000	180.0000	100.000	0	0	0
16/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	0.0000	437.0000	100.000	0	0	0
16/09/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	0.0000	108.0000	100.000	0	0	0
16/09/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	0.0000	565.0000	100.000	0	0	0
16/09/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	259.0000	294.0000	13.514	26	26	20
16/09/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	0.0000	141.0000	100.000	0	0	0
16/09/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	379.0000	337.0000	(11.082)	0	0	0
16/09/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	0.0000	498.0000	100.000	0	0	0
16/09/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	446.0000	400.0000	(10.314)	0	0	0
16/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	0.0000	383.0000	100.000	0	0	0
16/09/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	297.0000	336.0000	13.131	0	0	0
16/09/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	0.0000	437.0000	100.000	0	0	0
16/09/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	0.0000	383.0000	100.000	0	0	0
16/09/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	0.0000	540.0000	100.000	0	0	0
16/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	0.0000	468.0000	100.000	0	0	0
16/09/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	0.0000	197.0000	100.000	0	0	0
16/09/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	0.0000	226.0000	100.000	0	0	0
16/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	0.0000	225.0000	100.000	0	0	0
16/09/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	0.0000	468.0000	100.000	0	0	0
16/09/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	0.0000	225.0000	100.000	0	0	0
16/09/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	0.0000	226.0000	100.000	0	0	0
16/09/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	0.0000	180.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2008	\$ / R	2009/03/16			Currency Future	8.4706	8.5466	0.897	8.5400	8.5400	26,067
16/09/2008	\$ / R	2009/03/16	8.45	Call	Currency Future	0.0000	501.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.45	Put	Currency Future	0.0000	404.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.50	Call	Currency Future	431.0000	479.0000	11.137	0	0	0
16/09/2008	\$ / R	2009/03/16	8.50	Put	Currency Future	460.0000	433.0000	(5.870)	0	0	0
16/09/2008	\$ / R	2009/03/16	8.95	Call	Currency Future	0.0000	324.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.95	Put	Currency Future	0.0000	727.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.85	Put	Currency Future	0.0000	656.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.85	Call	Currency Future	0.0000	353.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.45	Put	Currency Future	0.0000	404.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.35	Call	Currency Future	0.0000	545.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.35	Put	Currency Future	0.0000	348.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.45	Call	Currency Future	0.0000	501.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.85	Put	Currency Future	0.0000	656.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.85	Call	Currency Future	0.0000	353.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.75	Call	Currency Future	0.0000	385.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.15	Put	Currency Future	0.0000	251.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.75	Put	Currency Future	0.0000	588.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.15	Call	Currency Future	0.0000	647.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.05	Put	Currency Future	0.0000	215.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.05	Call	Currency Future	0.0000	711.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.65	Call	Currency Future	0.0000	420.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.25	Call	Currency Future	0.0000	594.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.25	Put	Currency Future	0.0000	297.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.35	Put	Currency Future	0.0000	348.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.35	Call	Currency Future	0.0000	545.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.55	Put	Currency Future	0.0000	462.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.55	Call	Currency Future	0.0000	459.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/03/16	8.65	Put	Currency Future	0.0000	523.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12			Currency Future	8.6512	8.7301	0.912	0.0000	0.0000	0
16/09/2008	\$ / R	2009/06/12	8.85	Call	Currency Future	493.0000	528.0000	7.099	0	0	0
16/09/2008	\$ / R	2009/06/12	8.65	Put	Currency Future	0.0000	527.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	8.65	Call	Currency Future	0.0000	607.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	8.85	Put	Currency Future	692.0000	648.0000	(6.358)	0	0	0
16/09/2008	\$ / R	2009/06/12	8.95	Call	Currency Future	0.0000	493.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2008	\$ / R	2009/06/12	8.25	Call	Currency Future	0.0000	801.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	8.25	Put	Currency Future	0.0000	321.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	8.35	Call	Currency Future	0.0000	741.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	8.35	Put	Currency Future	0.0000	361.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	8.95	Put	Currency Future	0.0000	713.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	9.05	Call	Currency Future	0.0000	460.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	9.05	Put	Currency Future	0.0000	780.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	8.95	Call	Currency Future	0.0000	493.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	8.75	Put	Currency Future	0.0000	586.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	8.55	Put	Currency Future	0.0000	468.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	8.45	Call	Currency Future	0.0000	693.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	8.45	Put	Currency Future	0.0000	413.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	8.55	Call	Currency Future	0.0000	648.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	8.75	Call	Currency Future	0.0000	566.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	8.95	Put	Currency Future	0.0000	713.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	9.15	Call	Currency Future	0.0000	430.0000	100.000	0	0	0
16/09/2008	\$ / R	2009/06/12	9.15	Put	Currency Future	0.0000	850.0000	100.000	0	0	0
16/09/2008	£ / R	2008/12/12			Currency Future	14.7416	14.7440	0.016	14.9200	14.8000	14,856
16/09/2008	£ / R	2008/12/12	14.85	Put	Currency Future	0.0000	563.0000	100.000	0	0	0
16/09/2008	£ / R	2008/12/12	15.05	Call	Currency Future	0.0000	388.0000	100.000	0	0	0
16/09/2008	£ / R	2008/12/12	14.95	Put	Currency Future	0.0000	627.0000	100.000	0	0	0
16/09/2008	£ / R	2008/12/12	14.85	Call	Currency Future	0.0000	457.0000	100.000	0	0	0
16/09/2008	£ / R	2008/12/12	14.60	Put	Currency Future	414.0000	417.0000	0.725	0	0	0
16/09/2008	£ / R	2008/12/12	14.95	Call	Currency Future	0.0000	421.0000	100.000	0	0	0
16/09/2008	£ / R	2008/12/12	14.60	Call	Currency Future	556.0000	561.0000	0.899	0	0	0
16/09/2008	£ / R	2008/12/12	14.65	Put	Currency Future	0.0000	445.0000	100.000	0	0	0
16/09/2008	£ / R	2008/12/12	14.75	Call	Currency Future	0.0000	497.0000	100.000	0	0	0
16/09/2008	£ / R	2008/12/12	14.45	Put	Currency Future	0.0000	341.0000	100.000	0	0	0
16/09/2008	£ / R	2008/12/12	14.75	Put	Currency Future	0.0000	503.0000	100.000	0	0	0
16/09/2008	£ / R	2008/12/12	14.55	Put	Currency Future	0.0000	391.0000	100.000	0	0	0
16/09/2008	£ / R	2008/12/12	15.05	Put	Currency Future	0.0000	694.0000	100.000	0	0	0
16/09/2008	£ / R	2008/12/12	14.35	Call	Currency Future	0.0000	690.0000	100.000	0	0	0
16/09/2008	£ / R	2008/12/12	14.35	Put	Currency Future	0.0000	296.0000	100.000	0	0	0
16/09/2008	£ / R	2008/12/12	14.45	Call	Currency Future	0.0000	635.0000	100.000	0	0	0
16/09/2008	£ / R	2008/12/12	14.55	Call	Currency Future	0.0000	585.0000	100.000	0	0	0

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16/09/2008	£ / R	2008/12/12	14.65	Call	Currency Future	0.0000	539.0000	100.000	0	0	0
16/09/2008	£ / R	2008/12/12	15.15	Call	Currency Future	0.0000	357.0000	100.000	0	0	0
16/09/2008	£ / R	2008/12/12	15.15	Put	Currency Future	0.0000	763.0000	100.000	0	0	0
16/09/2008	£ / R	2009/03/16			Currency Future	14.9866	14.9827	(0.026)	0.0000	0.0000	11,954
16/09/2008	£ / R	2009/03/16	14.60	Call	Currency Future	0.0000	906.0000	100.000	0	0	0
16/09/2008	£ / R	2009/03/16	15.20	Call	Currency Future	0.0000	655.0000	100.000	0	0	0
16/09/2008	£ / R	2009/03/16	15.20	Put	Currency Future	0.0000	872.0000	100.000	0	0	0
16/09/2008	£ / R	2009/03/16	15.30	Call	Currency Future	0.0000	620.0000	100.000	0	0	0
16/09/2008	£ / R	2009/03/16	15.40	Call	Currency Future	0.0000	587.0000	100.000	0	0	0
16/09/2008	£ / R	2009/03/16	15.40	Put	Currency Future	0.0000	1,005.0000	100.000	0	0	0
16/09/2008	£ / R	2009/03/16	15.10	Put	Currency Future	0.0000	809.0000	100.000	0	0	0
16/09/2008	£ / R	2009/03/16	15.10	Call	Currency Future	0.0000	691.0000	100.000	0	0	0
16/09/2008	£ / R	2009/03/16	15.30	Put	Currency Future	0.0000	937.0000	100.000	0	0	0
16/09/2008	£ / R	2009/03/16	14.90	Call	Currency Future	0.0000	772.0000	100.000	0	0	0
16/09/2008	£ / R	2009/03/16	14.60	Put	Currency Future	0.0000	523.0000	100.000	0	0	0
16/09/2008	£ / R	2009/03/16	14.90	Put	Currency Future	0.0000	689.0000	100.000	0	0	0
16/09/2008	£ / R	2009/03/16	14.70	Call	Currency Future	0.0000	858.0000	100.000	0	0	0
16/09/2008	£ / R	2009/03/16	14.80	Put	Currency Future	0.0000	631.0000	100.000	0	0	0
16/09/2008	£ / R	2009/03/16	14.80	Call	Currency Future	0.0000	814.0000	100.000	0	0	0
16/09/2008	£ / R	2009/03/16	14.70	Put	Currency Future	0.0000	576.0000	100.000	0	0	0
16/09/2008	£ / R	2009/03/16	15.00	Call	Currency Future	723.0000	730.0000	0.968	0	0	0
16/09/2008	£ / R	2009/03/16	15.00	Put	Currency Future	737.0000	748.0000	1.493	0	0	0
16/09/2008	£ / R	2009/06/12			Currency Future	15.2229	15.2256	0.018	0.0000	0.0000	0
16/09/2008	£ / R	2009/06/12	15.25	Call	Currency Future	905.0000	912.0000	0.773	0	0	0
16/09/2008	£ / R	2009/06/12	15.20	Call	Currency Future	0.0000	932.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	15.25	Put	Currency Future	932.0000	937.0000	0.536	0	0	0
16/09/2008	£ / R	2009/06/12	15.20	Put	Currency Future	0.0000	907.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	15.40	Call	Currency Future	0.0000	855.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	15.30	Put	Currency Future	0.0000	967.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	15.30	Call	Currency Future	0.0000	893.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	15.00	Call	Currency Future	0.0000	1,015.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	14.80	Put	Currency Future	0.0000	678.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	15.00	Put	Currency Future	0.0000	789.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	14.80	Call	Currency Future	0.0000	1,103.0000	100.000	0	0	0

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16/09/2008	£ / R	2009/06/12	15.40	Put	Currency Future	0.0000	1,029.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	14.90	Call	Currency Future	0.0000	1,058.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	14.90	Put	Currency Future	0.0000	732.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	15.50	Call	Currency Future	0.0000	819.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	14.80	Put	Currency Future	0.0000	678.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	15.60	Call	Currency Future	0.0000	785.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	15.40	Call	Currency Future	0.0000	855.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	15.40	Put	Currency Future	0.0000	1,029.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	15.10	Call	Currency Future	0.0000	974.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	15.30	Put	Currency Future	0.0000	967.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	15.30	Call	Currency Future	0.0000	893.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	14.90	Put	Currency Future	0.0000	732.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	15.60	Put	Currency Future	0.0000	1,159.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	14.80	Call	Currency Future	0.0000	1,103.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	14.90	Call	Currency Future	0.0000	1,058.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	15.50	Put	Currency Future	0.0000	1,093.0000	100.000	0	0	0
16/09/2008	£ / R	2009/06/12	15.10	Put	Currency Future	0.0000	848.0000	100.000	0	0	0
16/09/2008	€ / R	2008/12/12			Currency Future	11.6901	11.7694	0.678	11.9700	11.8400	41,247
16/09/2008	€ / R	2008/12/12	12.10	Put	Currency Future	0.0000	644.0000	100.000	0	0	0
16/09/2008	€ / R	2008/12/12	12.10	Call	Currency Future	0.0000	313.0000	100.000	0	0	0
16/09/2008	€ / R	2008/12/12	12.00	Put	Currency Future	0.0000	576.0000	100.000	0	0	0
16/09/2008	€ / R	2008/12/12	12.00	Call	Currency Future	0.0000	345.0000	100.000	0	0	0
16/09/2008	€ / R	2008/12/12	11.35	Call	Currency Future	0.0000	644.0000	100.000	0	0	0
16/09/2008	€ / R	2008/12/12	11.45	Call	Currency Future	0.0000	586.0000	100.000	0	0	0
16/09/2008	€ / R	2008/12/12	11.35	Put	Currency Future	0.0000	225.0000	100.000	0	0	0
16/09/2008	€ / R	2008/12/12	11.75	Call	Currency Future	0.0000	441.0000	100.000	0	0	0
16/09/2008	€ / R	2008/12/12	11.45	Put	Currency Future	0.0000	267.0000	100.000	0	0	0
16/09/2008	€ / R	2008/12/12	11.90	Put	Currency Future	0.0000	511.0000	100.000	0	0	0
16/09/2008	€ / R	2008/12/12	11.90	Call	Currency Future	0.0000	381.0000	100.000	0	0	0
16/09/2008	€ / R	2008/12/12	11.80	Put	Currency Future	0.0000	450.0000	100.000	0	0	0
16/09/2008	€ / R	2008/12/12	11.40	Call	Currency Future	0.0000	615.0000	100.000	0	0	0
16/09/2008	€ / R	2008/12/12	11.30	Put	Currency Future	0.0000	208.0000	100.000	0	0	0
16/09/2008	€ / R	2008/12/12	11.30	Call	Currency Future	0.0000	677.0000	100.000	0	0	0
16/09/2008	€ / R	2008/12/12	11.40	Put	Currency Future	0.0000	245.0000	100.000	0	0	0
16/09/2008	€ / R	2008/12/12	11.50	Call	Currency Future	0.0000	559.0000	100.000	0	0	0

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16/09/2008	€ / R 2008/12/12	11.50	Put	Currency Future	0.0000	290.0000	100.000	0	0	0
16/09/2008	€ / R 2008/12/12	11.80	Call	Currency Future	0.0000	420.0000	100.000	0	0	0
16/09/2008	€ / R 2008/12/12	11.60	Put	Currency Future	0.0000	339.0000	100.000	0	0	0
16/09/2008	€ / R 2008/12/12	11.60	Call	Currency Future	0.0000	508.0000	100.000	0	0	0
16/09/2008	€ / R 2008/12/12	11.75	Put	Currency Future	0.0000	421.0000	100.000	0	0	0
16/09/2008	€ / R 2008/12/12	11.85	Call	Currency Future	0.0000	400.0000	100.000	0	0	0
16/09/2008	€ / R 2008/12/12	11.95	Call	Currency Future	0.0000	363.0000	100.000	0	0	0
16/09/2008	€ / R 2008/12/12	12.05	Put	Currency Future	0.0000	610.0000	100.000	0	0	0
16/09/2008	€ / R 2008/12/12	12.05	Call	Currency Future	0.0000	329.0000	100.000	0	0	0
16/09/2008	€ / R 2008/12/12	11.95	Put	Currency Future	0.0000	543.0000	100.000	0	0	0
16/09/2008	€ / R 2008/12/12	12.15	Call	Currency Future	0.0000	299.0000	100.000	0	0	0
16/09/2008	€ / R 2008/12/12	12.15	Put	Currency Future	0.0000	679.0000	100.000	0	0	0
16/09/2008	€ / R 2008/12/12	11.85	Put	Currency Future	0.0000	480.0000	100.000	0	0	0
16/09/2008	€ / R 2008/12/12	11.70	Put	Currency Future	0.0000	393.0000	100.000	0	0	0
16/09/2008	€ / R 2008/12/12	11.70	Call	Currency Future	0.0000	462.0000	100.000	0	0	0
16/09/2008	€ / R 2008/12/12	11.55	Put	Currency Future	341.0000	314.0000	(7.918)	0	0	0
16/09/2008	€ / R 2008/12/12	11.65	Put	Currency Future	396.0000	365.0000	(7.828)	0	0	0
16/09/2008	€ / R 2008/12/12	11.65	Call	Currency Future	436.0000	485.0000	11.239	0	0	0
16/09/2008	€ / R 2008/12/12	11.55	Call	Currency Future	481.0000	533.0000	10.811	0	0	0
16/09/2008	€ / R 2009/03/16			Currency Future	11.8949	11.9770	0.690	0.0000	0.0000	12,642
16/09/2008	€ / R 2009/03/16	12.05	Call	Currency Future	0.0000	605.0000	100.000	0	0	0
16/09/2008	€ / R 2009/03/16	11.95	Call	Currency Future	0.0000	646.0000	100.000	0	0	0
16/09/2008	€ / R 2009/03/16	11.90	Call	Currency Future	0.0000	666.0000	100.000	0	0	0
16/09/2008	€ / R 2009/03/16	11.95	Put	Currency Future	0.0000	619.0000	100.000	0	0	0
16/09/2008	€ / R 2009/03/16	11.90	Put	Currency Future	0.0000	589.0000	100.000	0	0	0
16/09/2008	€ / R 2009/03/16	12.05	Put	Currency Future	0.0000	678.0000	100.000	0	0	0
16/09/2008	€ / R 2009/03/16	12.25	Call	Currency Future	0.0000	533.0000	100.000	0	0	0
16/09/2008	€ / R 2009/03/16	12.15	Put	Currency Future	0.0000	741.0000	100.000	0	0	0
16/09/2008	€ / R 2009/03/16	11.85	Put	Currency Future	0.0000	561.0000	100.000	0	0	0
16/09/2008	€ / R 2009/03/16	12.15	Call	Currency Future	0.0000	568.0000	100.000	0	0	0
16/09/2008	€ / R 2009/03/16	12.35	Put	Currency Future	0.0000	873.0000	100.000	0	0	0
16/09/2008	€ / R 2009/03/16	12.25	Put	Currency Future	0.0000	806.0000	100.000	0	0	0
16/09/2008	€ / R 2009/03/16	12.35	Call	Currency Future	0.0000	500.0000	100.000	0	0	0
16/09/2008	€ / R 2009/03/16	11.85	Call	Currency Future	0.0000	688.0000	100.000	0	0	0
16/09/2008	€ / R 2009/03/16	11.55	Put	Currency Future	0.0000	402.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2008	€ / R	2009/03/16	11.75	Call	Currency Future	0.0000	731.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	11.75	Put	Currency Future	0.0000	504.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	12.20	Put	Currency Future	0.0000	773.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	12.20	Call	Currency Future	0.0000	550.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	12.10	Put	Currency Future	0.0000	709.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	12.10	Call	Currency Future	0.0000	586.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	12.30	Call	Currency Future	0.0000	516.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	11.55	Call	Currency Future	0.0000	829.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	12.30	Put	Currency Future	0.0000	839.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	11.65	Put	Currency Future	0.0000	451.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	11.65	Call	Currency Future	0.0000	778.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	11.80	Put	Currency Future	0.0000	532.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	11.70	Put	Currency Future	0.0000	477.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	11.70	Call	Currency Future	0.0000	754.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	11.50	Call	Currency Future	0.0000	858.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	11.60	Put	Currency Future	0.0000	426.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	11.60	Call	Currency Future	0.0000	803.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	11.50	Put	Currency Future	0.0000	381.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	11.80	Call	Currency Future	0.0000	709.0000	100.000	0	0	0
16/09/2008	€ / R	2009/03/16	12.00	Call	Currency Future	570.0000	625.0000	9.649	0	0	0
16/09/2008	€ / R	2009/03/16	12.00	Put	Currency Future	675.0000	648.0000	(4.000)	0	0	0
16/09/2008	€ / R	2009/06/12			Currency Future	12.0907	12.1771	0.715	0.0000	0.0000	0
16/09/2008	€ / R	2009/06/12	12.05	Call	Currency Future	0.0000	843.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.55	Call	Currency Future	0.0000	655.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.20	Put	Currency Future	0.0000	804.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.00	Put	Currency Future	0.0000	686.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.30	Call	Currency Future	0.0000	742.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.40	Call	Currency Future	0.0000	706.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.30	Put	Currency Future	0.0000	865.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.40	Put	Currency Future	0.0000	929.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.00	Call	Currency Future	0.0000	863.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	11.90	Call	Currency Future	0.0000	906.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	11.70	Call	Currency Future	0.0000	1,003.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	11.90	Put	Currency Future	0.0000	629.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	11.70	Put	Currency Future	0.0000	525.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2008	€ / R	2009/06/12	11.80	Put	Currency Future	0.0000	574.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	11.80	Call	Currency Future	0.0000	951.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.55	Put	Currency Future	0.0000	1,027.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.50	Call	Currency Future	0.0000	671.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	11.75	Call	Currency Future	0.0000	974.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.35	Call	Currency Future	0.0000	724.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.25	Put	Currency Future	0.0000	834.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.35	Put	Currency Future	0.0000	897.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.45	Put	Currency Future	0.0000	961.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.45	Call	Currency Future	0.0000	688.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.50	Put	Currency Future	0.0000	994.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.25	Call	Currency Future	0.0000	761.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	11.95	Put	Currency Future	0.0000	657.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	11.75	Put	Currency Future	0.0000	547.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.05	Put	Currency Future	0.0000	716.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	11.85	Call	Currency Future	0.0000	928.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	11.95	Call	Currency Future	0.0000	884.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	11.85	Put	Currency Future	0.0000	601.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.20	Call	Currency Future	0.0000	781.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.15	Put	Currency Future	801.0000	774.0000	(3.371)	0	0	0
16/09/2008	€ / R	2009/06/12	12.10	Call	Currency Future	0.0000	822.0000	100.000	0	0	0
16/09/2008	€ / R	2009/06/12	12.15	Call	Currency Future	742.0000	801.0000	7.951	0	0	0
16/09/2008	€ / R	2009/06/12	12.10	Put	Currency Future	0.0000	745.0000	100.000	0	0	0
16/09/2008	ALBI	2008/11/06			Index Future	271.8910	271.8750	(0.006)	0.0000	0.0000	603
16/09/2008	ALBI	2008/11/06	265.00	Put	Index Future	2,026.0000	1,963.0000	(3.110)	0	0	0
16/09/2008	ALBI	2008/11/06	265.00	Call	Index Future	70,936.0000	70,713.0000	(0.314)	0	0	0
16/09/2008	ALBI	2009/02/05			Index Future	280.1120	280.0950	(0.006)	0.0000	0.0000	0
16/09/2008	ALBI	2009/05/07			Index Future	285.7090	285.6170	(0.032)	0.0000	0.0000	0
16/09/2008	CRD1	2008/11/06			Index Future	114.8720	115.0160	0.125	0.0000	0.0000	6
16/09/2008	CRD1	2009/02/05			Index Future	118.2550	118.4050	0.127	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2008	CRD1	2009/05/07			Index Future	121.6780	121.8330	0.127	0.0000	0.0000	0
16/09/2008	GOVI	2008/11/06			jGovi	273.8440	274.1765	0.121	0.0000	0.0000	148
16/09/2008	GOVI	2008/11/06	274.00	Put	jGovi	21,413.0000	19,566.0000	(8.626)	0	0	0
16/09/2008	GOVI	2008/11/06	274.00	Call	jGovi	19,853.0000	21,331.0000	7.445	0	0	0
16/09/2008	GOVI	2009/02/05			jGovi	281.9105	282.2535	0.122	0.0000	0.0000	254
16/09/2008	GOVI	2009/05/07			jGovi	290.0705	290.4260	0.123	0.0000	0.0000	0
16/09/2008	ILBI	2008/11/06			Index Future	327.4870	327.1500	(0.103)	0.0000	0.0000	1
16/09/2008	ILBI	2009/02/05			Index Future	337.0030	336.6580	(0.102)	0.0000	0.0000	0
16/09/2008	ILBI	2009/05/07			Index Future	347.0660	346.9540	(0.032)	0.0000	0.0000	0
16/09/2008	J153	2010/08/31			jSwap	11.0250	10.9120	(1.025)	0.0000	0.0000	0
16/09/2008	J157	2015/09/15			jSwap	10.2900	9.6850	(5.879)	0.0000	0.0000	0
16/09/2008	J186	2026/12/21			jSwap	8.9400	8.9540	0.157	0.0000	0.0000	0
16/09/2008	J201	2014/12/22			jSwap	9.9350	9.8980	(0.372)	0.0000	0.0000	0
16/09/2008	J203	2017/09/15			jSwap	10.0320	9.5370	(4.934)	0.0000	0.0000	0
16/09/2008	J204	2018/12/21			jSwap	9.5700	9.5600	(0.104)	0.0000	0.0000	0
16/09/2008	J207	2020/01/15			jSwap	9.4590	9.4500	(0.095)	0.0000	0.0000	0
16/09/2008	JBAR	2005/12/21			jBar	12.1420	12.1330	(0.074)	0.0000	0.0000	0
16/09/2008	JFRA	2008/11/06			jFra	12.0270	11.9530	(0.615)	0.0000	0.0000	0
16/09/2008	JFRA	2009/02/05			jFra	11.7890	11.6690	(1.018)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2008	JFRA	2009/05/07			jFra	11.3240	11.2220	(0.901)	0.0000	0.0000	0
16/09/2008	JFRA	2009/08/06			jFra	10.6080	10.4470	(1.518)	0.0000	0.0000	0
16/09/2008	JFRA	2009/11/05			jFra	10.2690	10.1500	(1.159)	0.0000	0.0000	0
16/09/2008	JN02	2008/11/06			jNote	10.6450	10.5250	(1.127)	0.0000	0.0000	0
16/09/2008	JN02	2009/02/05			jNote	10.3040	10.1840	(1.165)	0.0000	0.0000	0
16/09/2008	JN02	2009/05/07			jNote	9.9790	9.8680	(1.112)	0.0000	0.0000	0
16/09/2008	JN05	2008/11/07			jNote	9.5490	9.5700	0.220	0.0000	0.0000	0
16/09/2008	JN05	2009/02/05			jNote	9.5760	9.5270	(0.512)	0.0000	0.0000	0
16/09/2008	JN05	2009/05/07			jNote	9.4070	9.3660	(0.436)	0.0000	0.0000	0
16/09/2008	JN10	2008/11/07			jNote	9.1880	9.1820	(0.065)	0.0000	0.0000	0
16/09/2008	JN10	2009/02/05			jNote	9.1790	9.1720	(0.076)	0.0000	0.0000	0
16/09/2008	JN10	2009/05/07			jNote	9.0600	9.0590	(0.011)	0.0000	0.0000	0
16/09/2008	JROD	2008/09/30			jRod	11.8020	11.8010	(0.008)	0.0000	0.0000	0
16/09/2008	JROD	2008/10/31			jRod	11.8920	11.8880	(0.034)	0.0000	0.0000	0
16/09/2008	JROD	2008/11/28			jRod	12.0350	12.0240	(0.091)	0.0000	0.0000	0
16/09/2008	JROD	2008/12/31			jRod	12.0140	12.0000	(0.117)	0.0000	0.0000	0
16/09/2008	OTH1	2008/11/06			Index Future	261.5460	261.5890	0.016	0.0000	0.0000	9

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2008	OTH1	2009/02/05			Index Future	269.2500	269.2950	0.017	0.0000	0.0000	0
16/09/2008	OTH1	2009/05/07			Index Future	277.0440	277.0920	0.017	0.0000	0.0000	0
16/09/2008	R153	2008/11/06			Bond Future	9.6140	9.5850	(0.302)	0.0000	0.0000	8,667
16/09/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	242.0000	254.0000	4.959	0	0	0
16/09/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,175.0000	1,133.0000	(3.574)	0	0	0
16/09/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	857.0000	819.0000	(4.434)	0	0	0
16/09/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	136.0000	143.0000	5.147	0	0	700
16/09/2008	R153	2009/02/05			Bond Future	9.2170	9.1820	(0.380)	0.0000	0.0000	3
16/09/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	380.0000	363.0000	(4.474)	0	0	0
16/09/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,521.0000	1,555.0000	2.235	0	0	0
16/09/2008	R153	2009/05/07			Bond Future	8.6930	8.6500	(0.495)	0.0000	0.0000	0
16/09/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,390.0000	1,363.0000	(1.942)	0	0	0
16/09/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,085.0000	2,112.0000	1.295	0	0	0
16/09/2008	R157	2008/11/06			Bond Future	9.0060	9.0070	0.011	0.0000	0.0000	8,088
16/09/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,976.0000	6,967.0000	(0.129)	0	0	0
16/09/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	90.0000	86.0000	(4.444)	0	0	300
16/09/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,015.0000	998.0000	(1.675)	0	0	700
16/09/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	616.0000	605.0000	(1.786)	0	0	1,000
16/09/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,414.0000	3,397.0000	(0.498)	0	0	500
16/09/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,499.0000	2,488.0000	(0.440)	0	0	0
16/09/2008	R157	2009/02/05			Bond Future	8.8680	8.8690	0.011	0.0000	0.0000	5,094
16/09/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,890.0000	4,878.0000	(0.245)	0	0	600
16/09/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,406.0000	1,398.0000	(0.569)	0	0	0
16/09/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	766.0000	760.0000	(0.783)	0	0	600
16/09/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,916.0000	6,904.0000	(0.174)	0	0	0
16/09/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,998.0000	3,985.0000	(0.325)	0	0	0
16/09/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,876.0000	1,869.0000	(0.373)	0	0	0
16/09/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,489.0000	2,476.0000	(0.522)	0	0	600
16/09/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,154.0000	3,147.0000	(0.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2008	R157	2009/05/07			Bond Future	8.7180	8.7190	0.011	0.0000	0.0000	0
16/09/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,274.0000	4,263.0000	(0.257)	0	0	0
16/09/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,739.0000	2,734.0000	(0.183)	0	0	0
16/09/2008	R186	2008/11/06			Bond Future	8.7020	8.7030	0.011	0.0000	0.0000	4,905
16/09/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	2,303.0000	2,305.0000	0.087	0	0	0
16/09/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	227.0000	220.0000	(3.084)	0	0	0
16/09/2008	R186	2009/02/05			Bond Future	8.5980	8.5990	0.012	0.0000	0.0000	2,500
16/09/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	6,435.0000	6,424.0000	(0.171)	0	0	0
16/09/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	56.0000	56.0000	-	0	0	0
16/09/2008	R186	2009/05/07			Bond Future	8.4960	8.4970	0.012	0.0000	0.0000	0
16/09/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	5,375.0000	5,364.0000	(0.205)	0	0	0
16/09/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	366.0000	365.0000	(0.273)	0	0	0
16/09/2008	R196	2008/11/06			Bond Future	11.8440	11.8000	(0.371)	0.0000	0.0000	0
16/09/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,308.0000	1,293.0000	(1.147)	0	0	0
16/09/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	395.0000	393.0000	(0.506)	0	0	0
16/09/2008	R196	2009/02/05			Bond Future	11.2060	11.1630	(0.384)	0.0000	0.0000	0
16/09/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,316.0000	1,310.0000	(0.456)	0	0	0
16/09/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,292.0000	1,289.0000	(0.232)	0	0	0
16/09/2008	R196	2009/05/07			Bond Future	10.9650	10.9350	(0.274)	0.0000	0.0000	0
16/09/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,618.0000	1,610.0000	(0.494)	0	0	0
16/09/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,628.0000	1,629.0000	0.061	0	0	0
16/09/2008	R201	2008/11/06			Bond Future	9.1130	9.1350	0.241	0.0000	0.0000	1,000
16/09/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	207.0000	184.0000	(11.111)	0	0	0
16/09/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,880.0000	1,957.0000	4.096	0	0	0
16/09/2008	R201	2009/02/05			Bond Future	8.9620	8.9850	0.257	9.0200	9.0200	2
16/09/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,983.0000	1,911.0000	(3.631)	0	0	0
16/09/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	709.0000	740.0000	4.372	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2008	R201	2009/05/07			Bond Future	8.8080	8.8320	0.272	0.0000	0.0000	0
16/09/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	855.0000	885.0000	3.509	0	0	0
16/09/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,754.0000	2,680.0000	(2.687)	0	0	0
16/09/2008	R203	2008/11/06			Bond Future	8.9990	9.0000	0.011	0.0000	0.0000	0
16/09/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	43.0000	41.0000	(4.651)	0	0	0
16/09/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,013.0000	3,017.0000	0.133	0	0	0
16/09/2008	R203	2009/02/05			Bond Future	8.8630	8.8640	0.011	0.0000	0.0000	0
16/09/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,637.0000	2,629.0000	(0.303)	0	0	0
16/09/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	430.0000	428.0000	(0.465)	0	0	0
16/09/2008	R203	2009/05/07			Bond Future	8.7230	8.7250	0.023	0.0000	0.0000	0
16/09/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	899.0000	900.0000	0.111	0	0	0
16/09/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,472.0000	2,461.0000	(0.445)	0	0	0
16/09/2008	R204	2008/11/06			Bond Future	8.9400	8.9520	0.134	0.0000	0.0000	3,126
16/09/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,877.0000	2,946.0000	2.398	0	0	0
16/09/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	52.0000	45.0000	(13.462)	0	0	0
16/09/2008	R204	2009/02/05			Bond Future	8.8130	8.8250	0.136	0.0000	0.0000	9
16/09/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,982.0000	2,917.0000	(2.180)	0	0	0
16/09/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	292.0000	302.0000	3.425	0	0	0
16/09/2008	R204	2009/05/07			Bond Future	8.6860	8.6980	0.138	0.0000	0.0000	0
16/09/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,715.0000	2,660.0000	(2.026)	0	0	0
16/09/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	781.0000	801.0000	2.561	0	0	0
16/09/2008	R206	2008/11/06			Bond Future	9.0930	9.1160	0.253	0.0000	0.0000	610
16/09/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
16/09/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,385.0000	4,474.0000	2.030	0	0	0
16/09/2008	R206	2009/02/05			Bond Future	8.8890	8.9130	0.270	0.0000	0.0000	0
16/09/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	623.0000	648.0000	4.013	0	0	0
16/09/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,979.0000	1,913.0000	(3.335)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2008	R206	2009/05/07			Bond Future	8.6840	8.7090	0.288	0.0000	0.0000	0
16/09/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,046.0000	1,078.0000	3.059	0	0	0
16/09/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,199.0000	2,139.0000	(2.729)	0	0	0
16/09/2008	R207	2008/11/06			Bond Future	8.9450	8.9460	0.011	0.0000	0.0000	0
16/09/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,952.0000	2,956.0000	0.136	0	0	0
16/09/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	33.0000	31.0000	(6.061)	0	0	0
16/09/2008	R207	2009/02/05			Bond Future	8.8260	8.8280	0.023	0.0000	0.0000	0
16/09/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,911.0000	2,898.0000	(0.447)	0	0	0
16/09/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	246.0000	246.0000	-	0	0	0
16/09/2008	R207	2009/05/07			Bond Future	8.7130	8.7140	0.011	0.0000	0.0000	0
16/09/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	729.0000	728.0000	(0.137)	0	0	0
16/09/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,541.0000	2,534.0000	(0.275)	0	0	0
16/09/2008	R209	2008/11/06			Bond Future	8.3820	8.3730	(0.107)	8.4000	8.4000	6,546
16/09/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/09/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	5,809.0000	5,731.0000	(1.343)	0	0	0
16/09/2008	R209	2009/02/05			Bond Future	8.2950	8.2860	(0.108)	0.0000	0.0000	0
16/09/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	5,823.0000	5,902.0000	1.357	0	0	0
16/09/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
16/09/2008	R209	2009/05/07			Bond Future	8.2100	8.2000	(0.122)	0.0000	0.0000	0
16/09/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	17.0000	16.0000	(5.882)	0	0	0
16/09/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	6,579.0000	6,667.0000	1.338	0	0	0
16/09/2008	TRT1	2008/11/06			Index Future	270.2960	270.6160	0.118	0.0000	0.0000	300
16/09/2008	TRT1	2009/02/05			Index Future	278.2570	278.5880	0.119	0.0000	0.0000	0
16/09/2008	TRT1	2009/05/07			Index Future	286.3120	286.6540	0.119	0.0000	0.0000	0
16/09/2008	ZAAD	2008/12/12			Currency Future	6.6213	6.5534	(1.025)	0.0000	0.0000	5,914
16/09/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	0.0000	530.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2008	ZAAD 2008/12/12	6.50	Put	Currency Future	0.0000	170.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	0.0000	445.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.50	Call	Currency Future	0.0000	223.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	7.00	Call	Currency Future	0.0000	83.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	0.0000	450.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	0.0000	104.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.70	Put	Currency Future	0.0000	297.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	0.0000	125.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	0.0000	371.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.70	Call	Currency Future	0.0000	151.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.15	Put	Currency Future	0.0000	42.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.35	Put	Currency Future	0.0000	99.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.25	Put	Currency Future	0.0000	65.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.85	Put	Currency Future	0.0000	410.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.95	Call	Currency Future	0.0000	95.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.95	Put	Currency Future	0.0000	491.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.85	Call	Currency Future	0.0000	114.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.25	Call	Currency Future	0.0000	369.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.75	Put	Currency Future	0.0000	334.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	0.0000	263.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.35	Call	Currency Future	0.0000	302.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	0.0000	120.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	0.0000	247.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	0.0000	143.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.55	Call	Currency Future	0.0000	202.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.75	Call	Currency Future	0.0000	137.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	0.0000	166.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.55	Put	Currency Future	0.0000	199.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	0.0000	273.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.60	Put	Currency Future	0.0000	230.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	0.0000	334.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	0.0000	81.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	215.0000	263.0000	22.326	0	0	0
16/09/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	187.0000	166.0000	(11.230)	0	0	0
16/09/2008	ZAAD 2008/12/12	6.20	Call	Currency Future	0.0000	406.0000	100.000	0	0	0
16/09/2008	ZAAD 2008/12/12	6.60	Call	Currency Future	0.0000	183.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	0.0000	52.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16			Currency Future	6.7094	6.6397	(1.039)	0.0000	0.0000	360
16/09/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	0.0000	277.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	0.0000	337.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	0.0000	469.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	0.0000	129.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	0.0000	170.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	0.0000	410.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	0.0000	359.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	321.0000	370.0000	15.265	0	0	0
16/09/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	280.0000	259.0000	(7.500)	0	0	0
16/09/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	0.0000	219.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	0.0000	228.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	0.0000	295.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	0.0000	306.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	0.0000	439.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	0.0000	179.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	0.0000	512.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	0.0000	202.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	0.0000	589.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	0.0000	247.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	0.0000	336.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	0.0000	315.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	0.0000	383.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	0.0000	243.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	0.0000	276.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	0.0000	404.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	0.0000	193.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	0.0000	215.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	0.0000	190.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	0.0000	475.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	0.0000	164.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	0.0000	149.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	0.0000	438.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	0.0000	112.0000	100.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/09/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	0.0000	502.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	0.0000	625.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	0.0000	550.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12			Currency Future	6.7929	6.7213	(1.054)	0.0000	0.0000	0
16/09/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	0.0000	468.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	0.0000	361.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	0.0000	199.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	0.0000	521.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	0.0000	247.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	0.0000	311.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	0.0000	301.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	0.0000	560.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	0.0000	281.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	0.0000	490.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	0.0000	255.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	0.0000	423.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	0.0000	634.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	0.0000	702.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	0.0000	224.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	0.0000	159.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	0.0000	580.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	0.0000	382.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	408.0000	456.0000	11.765	0	0	0
16/09/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	351.0000	327.0000	(6.838)	0	0	0
16/09/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	0.0000	423.0000	100.000	0	0	0
16/09/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	0.0000	344.0000	100.000	0	0	0

**Grand Total:**

**393,784**